



Market Surveillance

DATE: August 24, 2016

NOTICE #: MSN08-24-16

SUBJECT: Large Trader Requirements. Listing of E-mini S&P Select Sector Stock Real Estate Index Futures Contract

In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME" or "Exchange") E-mini Standard and Poor's Select Sector Stock Real Estate Index futures contract on trade date Monday, August 29, 2016 (see [SER-7710R](#) published August 10, 2016), please note below and in [Appendix B](#) of CFTC Submission #16-292, the all month aggregation allocation (CME Rule 559.D.), all month position limit (CME Rule 559) and reportable level (CME Rule 561.B.) for the new, financially settled futures contract.

Effective trade date August 29, 2016, and pending all relevant CFTC regulatory review periods, the terms and conditions of the new contract will be updated and inserted into the [CME Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations and Special Notices Section of Chapter 5 of the CME Rulebook.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	All Month Aggregate Into Futures Equivalent	All Month Limit (In Net Futures Equivalents)
E-mini Standard and Poor's Select Sector Stock Real Estate Index Futures	369	XAR	250 Dollar * S&P Real Estate Select Sector Index	25	XAR	25,000

Please refer questions on this subject to:

Market Regulation

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